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DOI:

[10.1016/j.jad.2016.01.030](https://doi.org/10.1016/j.jad.2016.01.030)

*Document Version*

Peer reviewed version

[Link to publication record in King's Research Portal](#)

*Citation for published version (APA):*

Ayis, S. A. M., Ayerbe, L., Crichton, S. L., Rudd, A., & Wolfe, C. D. A. (2016). The Natural History of Depression and Trajectories of Symptoms Long Term after Stroke: the Prospective South London Stroke Register. *Journal of Affective Disorders*, 194, 65-71. <https://doi.org/10.1016/j.jad.2016.01.030>

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**Appendix 1. Summary of baseline characteristics of three groups: died, lost to follow (LTF) at 3 months, and followed up (FU) to 10 years after stroke**

	<b>Died</b>	<b>LTF</b>	<b>FU complete</b>	<b>Total</b>
Age	722	889	1247	2858
Mean	74.77	66.29	69.59	69.87
(SD)	14.53	15.89	13.63	14.93
Sex				
Male	43.90%	54.80%	52.40%	51.00%
Female	56.10%	45.20%	47.60%	49.00%
Paresis				
No	5.00%	27.40%	22.90%	19.80%
Yes	73.50%	58.50%	71.10%	67.80%
Unknown	21.50%	14.00%	6.00%	12.40%
Incontinent				
No	10.40%	65.80%	63.70%	50.90%
Yes	74.00%	26.70%	32.60%	41.20%
Unknown	15.70%	7.50%	3.80%	7.90%
Physical Limitation (BI)				
Sever (0-14)	49.30%	32.30%	44.00%	41.70%
Moderate / mild (15-19)	1.70%	13.90%	15.70%	11.60%
Independent (20)	0.70%	32.10%	22.60%	20.00%
Unknown	48.30%	21.70%	17.60%	26.70%
GCS (verbal component)				
Not fully oriented <5	78.90%	28.40%	27.30%	38.60%
Fully oriented (5)	17.60%	64.50%	70.00%	56.80%
Unknown	3.50%	7.20%	2.70%	4.60%

**Appendix 2, Parameter estimates for four trajectories (Groups I-IV) of depression development based on (a) up to 5 years follow up, and (b) up to 10 years follow up**

(a)					(b)		
Group	Parameter	Estimate	SE	P value	Estimate	SE	P value
<b>I</b>	Intercept	0.97	0.38	0.011	0.99	0.22	<0.001
<b>II</b>	Intercept	3.78	0.29	<0.001	3.64	0.21	<0.001
	Linear	0.16	0.05	0.002	0.11	0.03	<0.001
<b>III</b>	Intercept	7.22	0.37	<0.001	6.25	0.24	<0.001
	Linear	0.26	0.07	<0.001	0.29	0.04	<0.001
<b>IV</b>	Intercept	14.57	1.01	<0.001	13.28	0.63	<0.001
	Linear	-1.27	0.63	0.043	-0.54	0.24	0.024
	Quadratic	0.19	0.09	0.036	0.04	0.02	0.047
<b>Group membership</b>							
		n	%		n	%	
<b>I</b>		124	14.55		96	15.66	
<b>II</b>		423	49.65		267	43.56	
<b>III</b>		245	28.76		189	30.83	
<b>IV</b>		60	7.04		61	9.95	
<b>Total</b>		852			613		

Note. SE: Standard Error. Panels (a) and (b) corresponds to the sensitivity analysis, parts (a), and (b)

**Appendix 3, Parameter estimates for four trajectories (Groups I-IV) of depression development based on (a) all patients who contributed  $\geq 8$  measurements of HADs in up to 15 years follow up, and (b) any patient contributing  $\geq 4$  measurements of HADs in up to 15 years follow up.**

(c)					(d)		
Group	Parameter	Estimate	SE	P value	Estimate	SE	P value
<b>I</b>	Intercept	1.45	0.19	<.0001	1.31	0.19	<.0001
<b>II</b>	Intercept	3.85	0.22	<.0001	3.91	0.19	<.0001
	Linear	0.11	0.02	<.0001	0.12	0.02	<.0001
<b>III</b>	Intercept	6.84	0.23	<.0001	6.96	0.21	<.0001
	Linear	0.23	0.03	<.0001	0.22	0.02	<.0001
<b>IV</b>	Intercept	14.65	0.85	<.0001	12.61	0.54	<.0001
	Linear	-0.72	0.25	<.0001	-0.19	0.17	0.261
	Quadratic	0.06	0.02	<.0001	0.03	0.01	0.009
	Sigma	3.09	<.0001	0.00	3.19	0.03	<.0001
<b>Group membership</b>		n	%				
<b>I</b>	(%)	85	24.29		185	17.44	
<b>II</b>	(%)	148	42.29		445	41.94	
<b>III</b>	(%)	103	29.43		346	32.61	
<b>IV</b>	(%)	14	4.00		85	8.01	
Total		350			1061		

Note. SE: Standard Error. Panels (c) and (d) corresponds to the sensitivity analysis, parts (c), and (d)

**Figure S1 (Supplementary). Bayesian information criterion (BIC) and Akaike information criterion (AIC) for the assessment of goodness of fit of 8 specifications for (1-8) trajectories for the primary analysis (n=761)**

